

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Oct-22	17-Oct-22	Change	18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22
S50V22	Oct 2022	952.50	942.60	9.9 1.05 %	205	-0.49 %	206	0.00 %	206	-40.97 %	349	-2.51 %	358
S50X22	Nov 2022	951.10	941.60	9.5 1.01 %	86	1.18 %	85	1.19 %	84	-9.68 %	93	1.09 %	92
S50Z22	Dec 2022	949.10	940.70	8.4 0.89 %	489,930	1.26 %	483,823	1.02 %	478,956	0.64 %	475,904	-0.11 %	476,415
S50H23	Mar 2023	943.90	935.70	8.2 0.88 %	50,937	2.77 %	49,566	1.46 %	48,853	-1.65 %	49,672	3.07 %	48,194
S50M23	Jun 2023	939.90	932.00	7.9 0.85 %	10,761	1.02 %	10,652	1.93 %	10,450	0.31 %	10,418	2.38 %	10,176
S50U23	Sep 2023	933.00	924.80	8.2 0.89 %	5,384	6.26 %	5,067	-0.24 %	5,079	40.34 %	3,619	11.73 %	3,239

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Oct-22	17-Oct-22	Change	18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22
BANPUZ22	Dec 2022	10,848	12.80	12.80	0.00 0.00 %	58,998	7.92 %	54,670	4.11 %	52,512	-0.56 %	52,807	9.33 %	48,301
SIRIZ22	Dec 2022	8,100	1.29	1.25	0.04 3.20 %	117,406	4.45 %	112,405	1.82 %	110,392	-14.69 %	129,408	5.29 %	122,905
IRPCZ22	Dec 2022	6,856	3.07	3.03	0.04 1.32 %	21,416	-20.81 %	27,044	-8.55 %	29,572	-1.32 %	29,967	-1.49 %	30,420
TTBZ22	Dec 2022	6,400	1.24	1.23	0.01 0.81 %	49,815	9.69 %	45,415	7.30 %	42,325	11.88 %	37,830	5.60 %	35,824
WHAZ22	Dec 2022	5,617	3.54	3.45	0.09 2.61 %	9,664	-17.37 %	11,696	-0.22 %	11,722	0.11 %	11,709	16.21 %	10,076
SIRIH23	Mar 2023	4,010	1.23	1.22	0.01 0.82 %	94,974	0.00 %	94,978	6.14 %	89,487	-3.89 %	93,106	-0.53 %	93,605
BAM23	Jun 2023	3,200	12.59	12.28	0.31 2.52 %	4,700	213.33 %	1,500	0.00 %	0	0.00 %	0	0.00 %	0
CPALLZ22	Dec 2022	3,116	58.55	56.98	1.57 2.76 %	12,935	-6.08 %	13,773	-12.39 %	15,721	-0.90 %	15,863	-2.24 %	16,226
MINTU23	Sep 2023	2,900	26.62	24.85	1.77 7.12 %	503	-49.85 %	1,003	0.30 %	1,000	0.00 %	0	0.00 %	0
JASZ22	Dec 2022	2,696	2.52	2.40	0.12 5.00 %	136,982	1.13 %	135,456	0.02 %	135,432	0.38 %	134,921	0.01 %	134,907

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Oct-22	(+/-)	17-Oct-22	(+/-)	12-Oct-22	(+/-)	11-Oct-22	(+/-)	10-Oct-22	18-Oct-22	17-Oct-22	Change
BLANDZ22	Dec 2022	552	190,552	-0.24 %	191,001	0.00 %	191,002	0.07 %	190,872	0.27 %	190,367	0.99	0.99	0 0 %
GUNKULZ22	Dec 2022	2,547	174,872	-0.29 %	175,386	0.54 %	174,445	0.29 %	173,941	-4.10 %	181,377	5.00	5.00	0 0 %
JASZ22	Dec 2022	2,696	136,982	1.13 %	135,456	0.02 %	135,432	0.38 %	134,921	0.01 %	134,907	2.52	2.40	0.12 5 %
SIRIZ22	Dec 2022	8,100	117,406	4.45 %	112,405	1.82 %	110,392	-14.69 %	129,408	5.29 %	122,905	1.29	1.25	0.04 3.2 %
SIRIH23	Mar 2023	4,010	94,974	0.00 %	94,978	6.14 %	89,487	-3.89 %	93,106	-0.53 %	93,605	1.23	1.22	0.01 0.82 %
SUPERZ22	Dec 2022	5	77,930	0.00 %	77,930	0.00 %	77,930	0.00 %	77,930	0.01 %	77,925	0.75	0.71	0.04 5.63 %
SIRIM23	Jun 2023	1,500	62,932	2.44 %	61,432	2.50 %	59,931	-0.83 %	60,431	-1.62 %	61,429	1.27	1.27	0 0 %
BANPUZ22	Dec 2022	10,848	58,998	7.92 %	54,670	4.11 %	52,512	-0.56 %	52,807	9.33 %	48,301	12.80	12.80	0 0 %
TRUEZ22	Dec 2022	2,142	50,503	-1.01 %	51,016	-0.04 %	51,034	-1.92 %	52,034	3.13 %	50,455	5.10	5.09	0.01 0.2 %
TTBZ22	Dec 2022	6,400	49,815	9.69 %	45,415	7.30 %	42,325	11.88 %	37,830	5.60 %	35,824	1.24	1.23	0.01 0.81 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.75	0.06	8.70
MINT	26.25	1.75	7.14
JAS	2.54	0.14	5.83
HANA	36.00	1.75	5.11
KCE	43.00	2.00	4.88
GFPT	14.70	0.60	4.26
BGRIM	31.50	1.25	4.13
M	58.00	2.00	3.57
CPN	66.50	2.25	3.50
SIRI	1.28	0.04	3.23

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BDMS	28.75	-0.50	-1.71
TU	18.50	-0.20	-1.07
OR	25.25	-0.25	-0.98
BH	233.00	-2.00	-0.85
BANPU	12.70	-0.10	-0.78
INTUCH	69.50	-0.50	-0.71
PTG	14.30	-0.10	-0.69
S	1.82	0.00	0.00
AAV	2.94	0.00	0.00
GUNKUL	5.00	0.00	0.00
AWC	5.85	0.00	0.00
PTT	34.25	0.00	0.00
DTAC	45.75	0.00	0.00
ADVANC	185.00	0.00	0.00
MAJOR	18.60	0.00	0.00
KTB	16.90	0.00	0.00
LH	8.95	0.00	0.00
BLAND	0.98	0.00	0.00
OSP	25.25	0.00	0.00
PTTGC	41.00	0.00	0.00

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/10/2022	106,958	82,276	24,682	48,100	43,707	4,393	80,235	109,310	-29,075	235,293	557,303

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/10/2022	17,440	21,604	-4,164	4,425	4,861	-436	23,523	18,923	4,600	45,388	44,988

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/10/2022	0	0	0	22,222	18,722	3,500	30,064	33,564	-3,500	52,286	162,154